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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/08/2014 Foreign Exchange Future			10.66740		10.69350			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.66740		10.69660			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.66450		10.69830			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.66620		10.70000			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.66780		10.70180			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.67460		10.70880			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.67620		10.71050			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.68670		10.72110			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.69900		10.73330			300,599,104.00	28,096	679,678
\$ / R On 22/09/2014 Foreign Exchange Future			10.71120		10.74560			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.71830		10.75280			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.72370		10.75820			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.73990		10.77450			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.77780		10.81260			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.78880		10.82360			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.79070		10.82540			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.82750		10.86230			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.83330		10.86810			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.85670		10.89140			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.85870		10.89330			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.86060		10.89530			314,501,254.80	28,958	160,489

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.86640		10.90110			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.88200		10.91660			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.95220		10.98640			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.00670		11.04070			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.00870		11.04270			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.04370		11.07790			165,655.50	15	31,722
\$ / R	On	27/03/2015	Foreign Exchange Future			11.06510		11.09940			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.12740		11.16190			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.18390		11.21890			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.21560		11.25080			0.00	0	16,948
\$ / R	On	26/06/2015	Foreign Exchange Future			11.24330		11.27880			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.30870		11.34470			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.36650		11.40320			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.40580		11.44240			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.43630		11.47280			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.50170		11.53820			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.56280		11.59910			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.60420		11.64050			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.61950		11.65580			0.00	0	0
<b>Total \$ / R Future</b>											<b>615,266,014.30</b>	<b>57,069</b>	<b>900,087</b>
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.00900	0.000	48.55	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,376.50900	1,402.600	48.55	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			693.50020	667.400	29.34	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.00020	0.000	29.34	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			683.50030	657.401	29.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.00030	0.001	29.59	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			363.72090	337.540	22.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			0.22090	0.140	22.87	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			703.50010	677.400	29.09	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.00010	0.000	29.09	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			62.68220	39.428	9.14	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			36.08220	42.028	9.14	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			47.41830	31.288	10.19	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			59.11830	76.788	10.19	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			26.28040	17.784	11.56	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			126.28040	151.584	11.56	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.00880	0.015	38.98	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,130.00880	2,163.815	38.98	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			9.26520	6.132	13.22	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			267.46520	298.332	13.22	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,401.80000	2,367.800	15.10	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	15.10	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			59.43380	42.311	10.35	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			67.63380	84.511	10.35	0.00	0	0
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			146.99340	121.293	10.64	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			38.19340	46.693	10.64	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			48.65860	36.372	10.84	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			138.15860	160.172	10.84	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			26.83890	19.909	11.71	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			216.33890	243.709	11.71	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			91.25510	73.739	10.34	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			110.15510	127.039	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.17850	0.193	25.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,416.87850	2,451.193	25.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,833.30850	2,799.000	17.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00850	0.000	17.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.23650	0.287	19.65	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,706.93650	1,741.287	19.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,333.30810	2,299.001	21.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00810	0.001	21.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,933.31930	1,899.025	21.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.01930	0.025	21.01	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.35060	0.408	18.62	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,537.05060	1,571.408	18.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.32760	0.287	29.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,867.02760	2,901.287	29.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.34540	0.272	33.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,267.04540	3,301.272	33.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			1.13500	1.180	16.07	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,117.83500	1,152.180	16.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.16960	0.214	20.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,866.86960	1,901.214	20.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.12800	0.167	21.52	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,016.82800	2,051.167	21.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			5.39260	4.578	14.48	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			772.09260	805.578	14.48	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.28970	0.344	19.10	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,616.98970	1,651.344	19.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.26430	0.317	19.34	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,656.96430	1,691.317	19.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			8.70930	7.049	14.08	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			675.40930	708.049	14.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.72030	0.780	16.98	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,267.42030	1,301.780	16.98	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.54380	0.605	17.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,367.24380	1,401.605	17.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			29.04310	22.878	12.64	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			405.74310	433.878	12.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			5.13770	4.386	14.52	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			781.83770	815.386	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			3.30920	2.986	14.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			870.00920	903.986	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			52.79530	42.701	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			269.49530	293.701	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			6.23330	5.210	14.36	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			742.93330	776.209	14.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			5.65990	4.780	14.44	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			762.35990	795.780	14.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			66.14670	54.093	11.31	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			222.84670	245.093	11.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			17.47950	13.501	13.49	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			534.17950	564.501	13.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			11.02240	8.754	13.88	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			627.72240	659.754	13.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			82.77380	68.482	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			179.47380	199.482	10.95	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			43.75390	35.081	11.98	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			310.45390	336.081	11.98	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			30.13610	23.775	12.58	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			396.83610	424.775	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			111.11240	93.440	10.47	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			127.81240	144.440	10.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			63.70950	52.004	11.37	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			230.40950	253.004	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			56.91830	46.203	11.55	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			253.61830	277.203	11.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			150.54960	129.262	10.24	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			87.24960	100.262	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			79.74930	65.849	11.01	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			186.44930	206.849	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			71.29470	58.527	11.19	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			207.99470	229.527	11.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			196.01110	171.848	10.40	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			62.71110	72.848	10.40	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			92.50830	76.998	10.77	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			159.20830	177.998	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			85.90650	71.215	10.89	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			172.60650	192.215	10.89	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			224.60170	198.971	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			51.30170	59.971	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			128.33690	108.844	10.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			105.03690	119.844	10.22	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			119.45210	100.878	10.34	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			116.15210	131.878	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			262.72370	235.454	10.62	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			39.42370	46.454	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			182.40660	159.028	10.36	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			69.10660	80.028	10.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			162.91320	140.767	10.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			79.61320	91.767	10.28	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			354.35740	324.266	10.88	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			21.05740	25.266	10.88	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			217.28820	192.010	10.48	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			53.98820	63.010	10.48	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			202.99000	178.447	10.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			59.69000	69.447	10.43	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			444.56290	412.752	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			11.26290	13.752	11.12	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			254.90110	227.941	10.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			41.60110	48.941	10.60	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			232.02300	206.046	10.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			48.72300	57.046	10.52	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			510.35000	477.719	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			7.05000	8.719	11.29	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			286.74160	258.597	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			33.44160	39.597	10.69	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			270.63990	243.069	10.64	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			37.33990	44.069	10.64	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			548.63510	515.649	11.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			5.33510	6.649	11.39	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			435.31850	403.647	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			12.01850	14.647	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			371.95850	341.463	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			18.65850	22.463	10.93	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			834.76980	800.879	13.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.46980	1.879	13.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			491.37990	458.956	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			8.07990	9.956	11.24	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			453.84980	421.904	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			10.54980	12.904	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,433.43910	1,399.182	17.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.13910	0.182	17.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			539.02440	506.120	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			5.72440	7.120	11.36	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			529.43890	496.621	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			6.13890	7.621	11.34	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,853.32630	1,819.034	20.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.02630	0.034	20.51	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			735.45640	701.736	12.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.15640	2.736	12.75	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			636.53860	603.081	11.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			3.23860	4.081	11.91	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,733.34180	1,699.055	19.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.04180	0.055	19.76	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,133.79450	1,099.646	16.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.49450	0.646	16.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			954.25400	920.232	14.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.95400	1.232	14.60	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,833.32840	1,799.037	20.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.02840	0.037	20.39	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			257.99270	231.278	10.19	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			52.39270	60.078	10.19	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			136.48520	117.957	10.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			130.88520	146.757	10.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			287.67820	260.100	10.19	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			42.07820	48.900	10.19	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			124.29300	108.697	10.83	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			171.49300	190.397	10.83	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.31570	0.308	21.33	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,347.51570	2,382.008	21.33	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,458.20620	2,423.700	17.16	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00620	0.000	17.16	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			82.98730	72.385	11.61	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			284.78730	308.685	11.61	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			182.82720	162.573	10.47	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			148.32720	162.673	10.47	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			206.71340	189.598	10.72	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			194.11340	211.798	10.72	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			84.81400	77.421	12.79	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			522.21400	549.621	12.79	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			2.16620	1.847	19.33	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,519.56620	2,554.047	19.33	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,512.72950	2,477.935	18.70	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.12950	0.135	18.70	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			33.74180	31.154	15.81	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,120.14180	1,152.354	15.81	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			683.50510	651.165	10.23	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			19.90510	22.365	10.23	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			248.88330	230.725	10.70	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			173.48330	190.025	10.70	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			106.15910	97.903	12.56	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			480.75910	507.203	12.56	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			272.98320	253.834	10.84	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			210.68320	226.334	10.84	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.50590	3.059	18.52	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,751.20590	2,785.559	18.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			137.62140	129.097	12.70	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			519.52140	545.797	12.70	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,568.58100	2,533.819	17.79	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.48100	0.519	17.79	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			321.19690	301.945	11.00	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			209.79690	225.245	11.00	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			207.99370	196.243	11.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			384.69370	407.543	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,897.78150	1,863.435	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.48150	2.835	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,808.13800	1,773.840	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			2.83800	3.239	14.17	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,400.74140	1,366.791	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			5.44140	6.191	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,341.32570	1,307.454	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.02570	6.854	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,346.54890	2,312.036	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.24890	1.436	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,124.22590	1,091.308	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			8.92590	10.708	10.91	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,027.90090	995.881	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			12.60090	15.281	10.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,460.22310	1,426.204	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			4.92310	5.604	12.46	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			868.61380	837.657	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			23.31380	27.057	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			822.96310	792.353	10.53	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			27.66310	31.753	10.53	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,301.75730	1,267.942	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			6.45730	7.342	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			614.44020	587.439	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			59.14020	66.839	10.36	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			606.22900	579.760	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			60.92900	69.160	10.37	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			914.86060	883.571	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			19.56060	22.971	10.65	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			583.04330	557.062	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			67.74330	76.462	10.42	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			567.86910	542.213	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			72.56910	81.613	10.45	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			647.76910	618.697	10.30	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			52.46910	58.097	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			530.95150	506.117	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			85.65150	95.517	10.52	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			502.49080	478.319	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			97.19080	107.719	10.58	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			598.44410	572.137	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			63.14410	71.537	10.39	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			481.78790	458.112	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			106.48790	117.512	10.62	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			461.64160	438.465	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			116.34160	127.865	10.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			538.21630	513.218	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			82.91630	92.618	10.51	0.00	0	2,491

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			410.69510	388.834	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			145.39510	158.234	10.79	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			369.45270	348.727	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			174.15270	188.127	10.89	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			495.52890	471.522	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			100.22890	110.922	10.59	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			347.28530	327.198	10.95	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			191.98530	206.598	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			341.90270	321.973	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			196.60270	211.373	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			429.32430	406.973	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			134.02430	146.373	10.74	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			315.92610	296.779	11.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			220.62610	236.179	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			305.97030	287.134	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			230.67030	246.534	11.07	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			352.73330	332.488	10.94	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			187.43330	201.888	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			291.49600	273.119	11.12	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			246.19600	262.519	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			286.79460	269.137	11.15	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			251.49460	268.537	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			326.12980	306.673	11.01	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			210.82980	226.073	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			257.12190	242.901	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			291.82190	312.301	11.42	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			249.76820	235.913	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			304.46820	325.313	11.50	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			301.08360	282.400	11.09	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			235.78360	251.800	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			232.35210	219.367	11.69	1,096,833.50	5,000	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			337.05210	358.767	11.69	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			213.17020	201.165	11.92	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			377.87020	400.565	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			268.58380	253.800	11.31	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			273.28380	293.200	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			198.51980	187.273	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			413.21980	436.673	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			187.60900	176.935	12.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			442.30900	466.335	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			246.17560	232.497	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			310.87560	331.897	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			144.36170	136.003	13.00	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			589.06170	615.403	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			133.23190	125.481	13.23	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			637.93190	664.881	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			201.35800	189.963	12.08	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			406.05800	429.363	12.08	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			109.93690	103.648	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			764.63690	793.048	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			102.12330	96.281	14.07	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			816.82330	845.681	14.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			174.91700	164.914	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			479.61700	504.314	12.46	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			98.48520	92.851	14.19	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			843.18520	872.251	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			65.77770	61.709	15.61	123,417.60	2,000	9,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,170.47770	1,201.109	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			117.04270	110.348	13.63	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			721.74270	749.748	13.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			58.72720	55.131	15.96	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,263.42720	1,294.531	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			47.83220	44.971	16.63	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,442.53220	1,474.371	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			99.67880	93.977	14.15	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			834.37880	863.377	14.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			38.72330	36.478	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,643.42330	1,675.879	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			24.95060	23.632	19.12	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,129.65060	2,163.032	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			65.02530	61.006	15.65	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,179.72530	1,210.406	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			21.03130	18.982	19.81	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,365.73130	2,398.382	19.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			20.76390	18.652	19.87	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,385.46390	2,418.052	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			47.33600	44.509	16.66	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,452.03600	1,483.909	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			12.28420	8.390	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,316.98420	3,347.790	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			11.76550	8.006	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,346.46550	3,377.406	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			23.80430	22.340	19.29	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,188.50430	2,221.740	19.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,396.44790	2,361.921	16.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.14790	1.321	16.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			4.76530	2.993	22.30	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,949.46530	3,982.393	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			17.02030	14.068	20.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,721.72030	2,753.468	20.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,895.79920	2,861.180	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.49920	0.580	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,446.35530	2,411.816	17.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.05530	1.216	17.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			17.35560	14.202	21.66	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,916.25560	2,947.802	21.66	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			322.25160	303.019	11.02	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			221.15160	236.619	11.02	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			194.60200	183.999	12.39	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			478.00200	501.999	12.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,617.64320	2,583.247	17.59	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.04320	1.247	17.59	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			260.58380	248.769	12.28	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			474.18380	496.569	12.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			42.29660	37.368	23.75	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,325.89660	3,355.168	23.75	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,688.42470	2,654.886	17.23	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.02470	2.686	17.23	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			420.69030	401.866	11.14	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			234.29030	249.666	11.14	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			52.38720	46.911	23.65	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,511.68720	3,540.211	23.65	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			480.41890	461.135	11.15	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			239.71890	254.435	11.15	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			329.87250	316.082	12.03	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			437.17250	457.382	12.03	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,745.96090	2,713.146	17.14	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.26090	4.446	17.14	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			57.79990	61.896	10.96	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			848.87330	821.263	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			90.97330	97.563	10.77	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			706.36180	681.370	10.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,194.96050	3,224.851	22.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,080.60730	3,047.177	17.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.70730	3.477	17.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,057.64550	2,088.312	17.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,089.34530	2,057.328	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			11.44530	13.628	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,600.09220	1,568.545	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			22.19220	24.845	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			72.86050	68.551	22.83	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,097.00800	1,124.192	14.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			112.30700	107.730	16.53	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,644.40700	1,674.030	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			88.04830	84.415	17.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,010.14830	2,040.715	17.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			85.54550	82.012	17.80	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			346.91560	364.472	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			420.36810	403.883	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			352.46810	370.183	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			264.87730	254.305	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			686.97730	710.604	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			174.90800	167.892	14.74	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			240.70230	254.780	11.22	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			471.73310	453.456	11.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			293.83310	309.756	11.45	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			429.30970	412.504	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			341.40970	358.804	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			424.81560	408.172	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			128.46180	137.670	10.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			699.54830	674.720	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			131.64830	141.020	10.63	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			550.69320	529.893	11.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			222.79320	236.193	11.13	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			528.60230	508.480	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,035.69990	1,005.596	10.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			547.44530	528.134	11.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			248.04530	263.034	11.31	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			56.71460	50.631	23.42	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,807.31460	3,835.532	23.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			614.67800	595.151	11.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			252.77800	267.751	11.36	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			59.87440	58.212	23.32	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,047.97440	4,080.812	23.32	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			61.57850	59.508	23.05	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,322.67850	4,355.608	23.05	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			675.29320	653.983	11.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			256.39320	270.083	11.36	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			335.60320	325.802	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			894.80320	920.202	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			0.00000	552.106	12.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.00000	416.506	12.04	624,758.70	1,500	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			340.09650	330.158	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			879.29650	904.558	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			337.83970	327.972	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			887.03970	912.372	13.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			738.70610	717.192	11.43	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			259.90610	273.892	11.43	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			64.35820	61.505	23.06	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,665.55820	4,698.205	23.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			804.60870	784.755	11.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			259.90870	276.055	11.46	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			72.41260	67.558	22.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,877.71260	4,908.858	22.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			70.70720	67.214	22.66	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,167.50720	5,200.714	22.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			868.10430	843.658	11.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			264.90430	277.158	11.48	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			582.59110	568.117	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			650.19110	672.317	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			442.10650	430.725	14.28	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			999.70650	1,024.925	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			265.84790	257.998	16.68	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,883.44790	1,912.199	16.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,046.80250	1,020.603	11.52	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			204.40250	214.803	11.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			589.51370	574.883	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			637.11370	659.083	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			586.03940	571.489	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			643.63940	665.689	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,075.26310	1,048.451	11.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			192.86310	202.651	11.50	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			943.58820	920.419	11.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			270.78820	284.119	11.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			74.86060	71.142	22.50	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,402.06060	5,434.842	22.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,013.09660	989.796	11.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			274.89660	288.096	11.81	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			81.57100	76.659	22.23	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,523.37100	5,554.959	22.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			76.67930	69.688	22.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,927.57930	5,956.888	22.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,076.78180	1,051.874	11.87	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			277.68180	289.074	11.87	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			31.15930	34.512	12.63	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,422.08470	2,389.188	12.43	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			31.58470	34.988	12.43	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			995.06460	971.655	12.07	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			354.56460	367.455	12.07	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,521.24080	2,488.245	12.84	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			30.74080	34.044	12.84	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,471.65930	2,438.712	12.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			69.52510	67.210	21.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,283.72510	6,317.710	21.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,134.88810	1,109.891	11.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			279.08810	290.392	11.93	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			935.68520	916.654	12.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			419.88520	437.154	12.39	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,845,009.80</b>	<b>8,500</b>	<b>1,974,335</b>
<b>Total \$ / R</b>											<b>617,111,024.10</b>	<b>65,569</b>	<b>2,874,422</b>
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.69900		10.73330			0.00	0	1,275
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.86060		10.89530			0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.04370		11.07790			0.00	0	5
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,380</b>
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			7,961.32360	9,176.692	10.28	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			15,666.69060	13,494.643	10.26	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			8,336.69060	9,594.643	10.26	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			16,928.56940	14,672.155	10.31	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			7,598.56940	8,772.155	10.31	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			16,291.32360	14,076.692	10.28	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			35,824.22640	33,783.824	10.92	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			18,294.22640	19,723.824	10.92	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			14,436.16530	13,600.306	13.00	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			58,906.16530	61,540.305	13.00	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			14,243.12610	13,417.811	13.04	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			59,713.12610	62,357.811	13.04	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			14,053.17050	13,238.247	13.08	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			60,523.17050	63,178.247	13.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			39,982.79590	41,872.855	11.89	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			38,401.50740	36,885.117	11.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			40,611.50740	42,515.117	11.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			38,034.27320	36,531.343	11.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			41,244.27320	43,161.343	11.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			38,772.79590	37,242.855	11.89	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>1,580</b>
£ / R	On 15/09/2014	Foreign Exchange Future			17.75650		17.86340			8,878,250.00	500	50,802
£ / R	On 12/12/2014	Foreign Exchange Future			18.00980		18.11730			0.00	0	11,915
£ / R	On 23/01/2015	Foreign Exchange Future			18.13730		18.24400			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.29190		18.39890			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.55150		18.65960			0.00	0	240
<b>Total £ / R Future</b>										<b>8,878,250.00</b>	<b>500</b>	<b>63,957</b>
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			8.09010	10.454	11.83	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			690.96330	591.724	11.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			27.56330	35.224	11.11	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			360.15940	277.934	10.27	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			111.34770	139.341	10.16	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			1,021.19140	916.568	11.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			7.79140	10.068	11.85	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			9.64710	6.151	13.34	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			7.50310	9.683	11.87	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,011.49010	906.954	11.83	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,581.01690	1,686.358	15.18	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			558.72110	464.060	10.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			45.32110	57.560	10.80	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			4.13930	2.684	15.35	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			96.75940	121.434	10.27	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			324.74770	245.841	10.16	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			2.78390	1.605	15.93	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,839.38390	1,945.105	15.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			29.63030	17.861	11.61	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			726.23030	821.361	11.61	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,156.24710	1,259.651	13.34	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			4.41690	2.858	15.18	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,123.40520	5,016.500	10.38	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00520	0.000	10.38	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,365.37560	1,258.898	12.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			1.97560	2.398	12.49	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,030.90310	926.183	11.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,620.73930	1,726.184	15.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			193.49490	225.861	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			196.94140	229.684	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			318.80570	281.608	12.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			701.50570	771.808	12.05	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			767.38680	691.873	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			190.08680	222.073	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			760.79490	685.661	10.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			754.24140	679.484	10.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,493.98770	3,596.334	15.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			37.35760	33.094	15.81	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,513.35760	3,615.794	15.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,148.09200	1,224.257	13.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			290.07820	259.636	13.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,156.07820	1,232.336	13.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			66.18940	57.764	15.26	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,862.18940	2,960.464	15.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			37.98770	33.634	15.80	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			703.79500	766.675	11.91	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			407.46400	367.054	12.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			793.46400	859.754	12.15	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			294.11790	263.493	12.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,140.11790	1,216.193	12.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			292.09200	261.557	13.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			550.81720	497.848	11.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			526.81720	580.548	11.39	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			447.79500	403.975	11.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			382.78680	349.711	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,273.88680	1,347.810	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			380.65110	347.684	13.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,281.75110	1,355.784	13.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			378.46430	345.671	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,289.56430	1,363.771	13.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			935.13210	996.597	12.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			741.29570	694.853	12.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			941.69570	1,003.353	12.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			748.18700	701.353	12.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			928.58700	989.853	12.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			744.73210	698.097	12.51	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,004</b>
<b>Total £ / R</b>											<b>8,878,250.00</b>	<b>500</b>	<b>181,961</b>
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10314		0.10392			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10477		0.10556			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10665		0.10743			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			403.74400	330.230	10.16	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			12.14400	16.330	10.16	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			10.97760	6.041	13.94	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			619.37760	692.141	13.94	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.23160	0.135	18.55	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,608.63160	1,686.235	18.55	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			42.38280	35.133	16.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,486.68280	1,558.233	16.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			632.71030	567.356	11.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			77.01030	90.456	11.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			158.55120	135.989	14.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			602.85120	659.089	14.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,754.84370	1,677.013	12.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.44370	12.313	12.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			875.57730	812.478	12.71	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			132.17730	147.778	12.71	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			356.30760	324.355	14.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			612.90760	659.655	14.55	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>20,668</b>
€ / R	On	15/09/2014	Foreign Exchange Future			14.21480		14.26300			9,680,278.80	681	65,198
€ / R	On	12/12/2014	Foreign Exchange Future			14.43630		14.48560			144,363.00	10	13,907
€ / R	On	16/03/2015	Foreign Exchange Future			14.68750		14.73650			367,187.50	25	7,051
€ / R	On	12/06/2015	Foreign Exchange Future			14.92760		14.97790			0.00	0	150
<b>Total € / R Future</b>											<b>10,191,829.30</b>	<b>716</b>	<b>86,306</b>
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			438.69190	396.820	10.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			25.69190	32.020	10.12	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			316.92950	278.580	9.97	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,077.15770	2,125.360	16.99	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			121.04030	98.884	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			198.04030	224.084	10.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.66360	0.599	14.18	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,447.66360	1,495.799	14.18	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			3.78420	5.611	10.41	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			136.32650	112.236	10.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			173.32650	197.436	10.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			124.71550	102.083	10.26	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			191.71550	217.283	10.26	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.15770	0.160	16.99	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			53.92950	63.780	9.97	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			117.45790	95.773	10.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			204.45790	230.973	10.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			113.96810	92.751	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			210.96810	237.951	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			726.78420	680.411	10.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			75.31690	79.371	9.95	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,866.83730	1,908.164	15.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			854.71770	808.898	9.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			69.11770	72.598	9.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			846.22560	800.545	9.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			70.62560	74.245	9.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			820.91690	775.671	9.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,029.81860	981.808	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			44.21860	45.508	10.16	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			863.23720	817.282	10.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			67.63720	70.982	10.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			52.43730	44.464	15.24	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			427.99190	401.461	11.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			641.49190	663.961	11.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			424.73370	398.291	11.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			648.23370	670.791	11.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			431.28210	404.654	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			634.78210	657.154	11.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			930.52870	953.255	12.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			504.15850	476.524	12.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			916.25850	938.924	12.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			501.28110	473.682	12.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			923.38110	946.082	12.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			498.42870	470.855	12.60	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>109,724</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>											<b>10,191,829.30</b>	<b>716</b>	<b>196,030</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.94820		9.98060			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.03400		10.06540			0.00	0	11,558
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.13750		10.16840			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.23570		10.26740			0.00	0	50
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>26,050</b>
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			447.32180	417.533	11.07	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			6.72180	9.333	11.07	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			437.82700	408.161	11.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			7.22700	9.961	11.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			428.36620	398.828	10.98	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			7.76620	10.628	10.98	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			52.69690	50.105	12.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			787.29690	816.105	12.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			519.47620	496.287	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			64.07620	72.287	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			654.16800	627.660	10.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			38.76800	43.660	10.39	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			535.35090	511.743	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			59.95090	67.743	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			527.38740	503.987	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			61.98740	69.987	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			742.85450	771.385	12.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			380.03110	361.295	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			114.63110	127.295	10.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			232.41780	220.137	10.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			217.01780	236.137	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			58.25450	55.385	12.08	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			414.94510	396.248	10.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			246.54510	258.748	10.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			409.37120	390.856	10.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			250.97120	263.356	10.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			420.56530	401.691	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			242.16530	254.191	10.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			408.83940	424.557	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			425.12190	408.854	11.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			397.72190	413.154	11.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			420.42740	404.310	11.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			403.02740	418.610	11.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			416.23940	400.257	11.22	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>27,055</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.77190		9.79940			4,104,198.00	420	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.89810		9.92510			0.00	0	0
<b>Total CAD/ R Future</b>											<b>4,104,198.00</b>	<b>420</b>	<b>100</b>
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			40.89400	32.097	10.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			231.49400	250.197	10.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			38.81260	30.333	10.49	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			239.41260	258.433	10.49	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			36.82540	28.656	10.52	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			247.42540	266.756	10.52	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			201.49570	188.964	10.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			266.39570	280.864	10.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			197.77770	185.420	10.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			272.67770	287.320	10.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			194.12240	181.942	10.58	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			279.02240	293.842	10.58	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>4,104,198.00</b>	<b>420</b>	<b>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			12.94810		-18.98930			0.00	0	1,942
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			664.79490		689.15730			0.00	0	26,600
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			751.41140		776.66110			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			162.75840		-148.44930			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			596.08980		620.05160			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 15/09/2014	Foreign Exchange Future			31.94000		38.44410			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>										<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>										<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO	On 02/09/2014	Foreign Exchange Future			46.17910		53.93070			0.00	0	6,000
<b>Total CF CANDO CAFX Future</b>										<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total CF CANDO CAFX</b>										<b>0.00</b>	<b>0</b>	<b>6,000</b>
CHF / R	On 15/09/2014	Foreign Exchange Future			11.73850		11.77940			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future			11.92500		11.96640			8,371,350.00	702	5,588
CHF / R	On 16/03/2015	Foreign Exchange Future			12.13850		12.17910			0.00	0	175
<b>Total CHF / R Future</b>										<b>8,371,350.00</b>	<b>702</b>	<b>5,766</b>
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			3.07100	2.064	16.91	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			1,213.67100	1,253.564	16.91	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			2.99680	2.010	16.96	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			1,223.59680	1,263.510	16.96	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			2.92490	1.957	17.01	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put			1,233.52490	1,273.457	17.01	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call			210.84880	194.206	12.23	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put			484.44880	509.206	12.23	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call			208.00580	191.535	12.26	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put			491.60580	516.535	12.26	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call			205.20200	188.901	12.29	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put			498.80200	523.901	12.29	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			217.45520	206.569	13.96	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			1,028.35520	1,058.069	13.96	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			215.66260	204.855	13.98	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			1,036.56260	1,066.355	13.98	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			213.88770	203.160	14.00	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			1,044.78770	1,074.660	14.00	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>8,371,350.00</b>	<b>702</b>	<b>5,766</b>
CNH / R	On 15/09/2014	Foreign Exchange Future			1.73590		1.74450			0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Future			1.75120		1.75990			0.00	0	0
<b>Total CNH / R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Call			0.31760	0.292	18.39	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Put			2,655.31760	2,741.292	18.39	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	1.99	Call			0.45770	0.435	17.86	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	1.99	Put			2,455.45770	2,541.435	17.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.38020	0.355	18.13	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,555.38020	2,641.355	18.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			413.51000	461.328	10.67	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			509.68310	463.323	10.45	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			310.68310	351.323	10.45	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			456.11320	413.624	10.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			357.11320	401.624	10.49	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			412.51000	373.328	10.67	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.32860		1.32890			132,860.00	100	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.32920		1.32950			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>132,860.00</b>	<b>100</b>	<b>7</b>
<b>Total QUANTO € / \$</b>											<b>132,860.00</b>	<b>100</b>	<b>7</b>
RAIN	On	15/09/2014	Foreign Exchange Future			20,784.71000		20,875.95000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Future			4.90920		4.90800			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.88620		4.88460			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			171.68880	172.175	8.73	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			3.68880	2.975	8.73	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			162.21480	162.595	8.57	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			4.21480	3.394	8.57	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			152.81820	153.079	8.41	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			4.81820	3.879	8.41	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			55.38680	56.699	8.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			150.78680	150.499	8.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			52.36660	53.666	8.84	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			157.76660	157.466	8.84	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			49.48480	50.771	8.87	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			164.88480	164.571	8.87	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								646 944 501.60	59,507	1,153,009
Total Options								1 845 009.80	8,500	2,203,268
Grand Total:								648,789,511.40	68,007	3,356,277